

THE CAYENNE TRUST PLC

ANNUAL INFORMATION UPDATE 2010

Pursuant to Prospectus Rule 5.2, set out below are details of information which has been published or made available to the public since release of the Company's last Annual Information Update. Some of the information published may now be out of date.

ANNOUNCEMENTS ON LSE REGULATED NEWS SERVICE ("RNS")

These may be viewed on www.londonstockexchange.com/marketnews, the UK Wire website or (other than in respect of daily Net Asset Value declarations) on www.thecayennetrust.com

Net Asset Value Declarations

As Net Asset Values are released each business day on RNS they are not listed individually. The Net Asset Value declarations may be viewed at www.londonstockexchange.com.

Date	Announcement Heading
10 May 2010	Portfolio Update
10 May 2010	Interim Management Statement
7 May 2010	Total Voting Rights
23 April 2010	Transaction in Own Shares
19 April 2010	Monthly Update
14 April 2010	Annual Financial Report
8 April 2010	Holdings in Company
8 April 2010	Holdings in Company
6 April 2010	Issue of Equity (Replacement)
26 March 2010	Transaction in Own Shares
19 March 2010	Monthly Update
19 March 2010	Transaction in Own Shares
5 March 2010	Total Voting Rights
4 March 2010	Subscription Share Reminder
22 February 2010	Transaction in Own Shares
17 February 2010	Portfolio Update
16 February 2010	Monthly Update
10 February 2010	Close Company Exemption
5 February 2010	Transaction in Own Shares
1 February 2010	Total Voting Rights
29 January 2010	Transaction in Own Shares
20 January 2010	Monthly Update
19 January 2010	Holdings in Company
11 January 2010	Issue of Equity Replacement
4 January 2010	Total Voting Rights
24 December 2009	Transaction in Own Shares
11 December 2009	Transaction in Own Shares
3 December 2009	Statement re Subscription Shares
1 December 2009	Total Voting Rights
20 November 2009	Transaction in Own Shares
17 November 2009	Director/PDMR Shareholding
16 November 2009	Monthly Update
12 November 2009	Interim Management Statement
3 November 2009	Portfolio Update
2 November 2009	Total Voting Rights
14 October 2009	Holdings in Company
13 October 2009	Monthly Update
13 October 2009	Transaction in Own Shares
1 October 2009	Total Voting Rights
18 September 2009	Half Yearly Report
11 September 2009	Transaction in Own Shares
9 September 2009	Monthly Update

4 September 2009	Transaction in Own Shares
14 August 2009	Monthly Update
12 August 2009	Holdings in Company
4 August 2009	Portfolio Update
3 August 2009	Total Voting Rights
15 July 2009	Monthly Update
3 July 2009	Transaction in Own Shares
1 July 2009	Total Voting Rights
19 June 2009	Transaction in Own Shares
17 June 2009	Monthly Update
5 June 2009	Result of EGM – Replacement
4 June 2009	Result of AGM
29 May 2009	Interim Management Statement
19 May 2009	Repayment of VAT

DOCUMENTS FILED WITH THE REGISTRAR OF COMPANIES

The documents listed below were filed with the Registrar of Companies. Copies can be obtained from Companies House, Crown Way, Cardiff CF14 3UZ, telephone 0870 333 3636 (www.companieshouse.gov.uk) or for registered users through Companies House Direct at www.direct.companieshouse.gov.uk.

Date filed	Type of Document	Document Description
20 January 2010	Form SH03	Return of purchase of own shares
8 January 2010	Form AR01	Annual Return
8 January 2010	Form SH04	Sale or transfer of treasury shares
9 November 2009	Form SH04	Sale or transfer of treasury shares
5 October 2009	Form AD03	Register Moved to SAIL Address
5 October 2009	Form AD02	SAIL Address Created
October 2009	Form 169(1B)	Buy-Back of Shares from Treasury
17 September 2009	Form 169A(2)	Cancellation of Shares from Treasury
20 August 2009	AA	Annual Report & Accounts
8 August 2009	Form 169(1B)	Buy-Back of Shares from Treasury
4 August 2009	Form 169A(2)	Cancellation of Shares from Treasury
15 July 2009	Form 169(1B)	Buy-Back of Shares from Treasury
10 July 2009	Form 169A(2)	Cancellation of Shares from Treasury
6 July 2009	RES	Resolution
6 July 2009	RES	Resolution
17 June 2009	RES	Resolutions passed at Annual General Meeting
16 June 2009	Form 169(1B)	Buy-Back of Shares from Treasury
16 June 2009	Form 169(1B)	Buy-Back of Shares from Treasury
9 June 2009	RES	Resolution
3 June 2009	Form 169A(2)	Cancellation of Shares from Treasury
3 June 2009	Form 169A(2)	Cancellation of Shares from Treasury

CIRCULARS / PUBLICATIONS ISSUED

The following documents have been filed with the Financial Services Authority and sent to shareholders on or around the date indicated:

14 April 2010	Annual Report and Accounts
18 September 2009	Half Year Accounts

The documents may be viewed at the Financial Service Authority's Document Viewing Facility, 25 North Colonnade, Canary Wharf, London E14 5HS.

Phoenix Administration Services Limited
Company Secretary